

INTER-BANK MONEY MARKET REPORT

Monday, July 1, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	700	13.00	0.2919
2	100	13.00	0.0417
3	100	13.00	0.0417
4	100	13.10	0.0420
5	50	13.20	0.0212
6	100	13.20	0.0423
7	650	13.30	0.2773
8	600	13.30	0.2559
9	2500	13.30	1.0665
10	500	13.30	0.2133
11	4653	13.30	1.9849
12	1000	13.30	0.4266
13	1819	13.30	0.7760
14	1800	13.30	0.7678
15	3231	13.30	1.3783
16	200	13.30	0.0853
17	350	13.30	0.1493
18	1500	13.30	0.6399
19	50	13.35	0.0214
20	100	13.35	0.0428
21	250	13.35	0.1070
22	1000	13.35	0.4282
23	500	13.35	0.2141
24	1000	13.35	0.4282
25	200	13.35	0.0856
26	2000	13.35	0.8564
27	300	13.35	0.1285
28	1500	13.35	0.6423
29	200	13.35	0.0856
30	350	13.35	0.1499
31	350	13.40	0.1504
32	1500	13.40	0.6447
33	200	13.40	0.0860
34	300	13.40	0.1289
35	200	13.40	0.0860
36	200	13.40	0.0860
37	300	13.40	0.1289
38	650	13.40	0.2794
39	75	13.55	0.0326
	31,178.00	TODAYS AVERAGE	13.3146

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
879.29	15.29	14

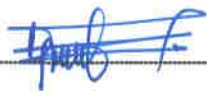
DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	16.00	.00
		TOTAL	.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	112	0.30
BILL	63	0.20
BILL	63	0.55
BOND	2961	0.35
BOND	3115	0.60
BOND	3542	0.35
BOND	5803	0.10
	TOTAL	2.45

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA